King Fahd University of Petroleum and Minerals Department of Mathematical Sciences Math 202 Final Exam Semester II, 2006- (052) Dr. Faisal Fairag

| Name: | | | |
|------------|-------------------|-------------------|--------|
| ID: | | | |
| Sec: | 2 (8:00 – 8:50am) | 3 (9:00 – 9:50am) | A |
| Serial NO: | | | FORM A |

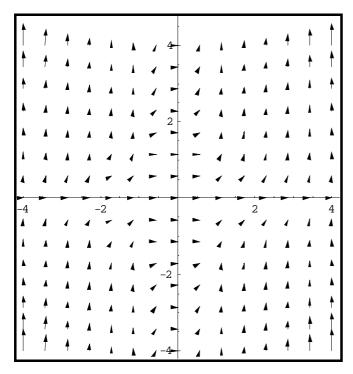
| Q | Points |
|-------|--------|
| 1 | 27 |
| 2 | 9 |
| 3 | 18 |
| 4 | 9 |
| 5 | 12 |
| 6 | 18 |
| 7 | 15 |
| 8 | 18 |
| 9 | 12 |
| 10 | 30 |
| 11 | 12 |
| 12 | 18 |
| 13 | 15 |
| 14 | 24 |
| 15 | 30 |
| 16 | 12 |
| 17 | 21 |
| Total | 300 |

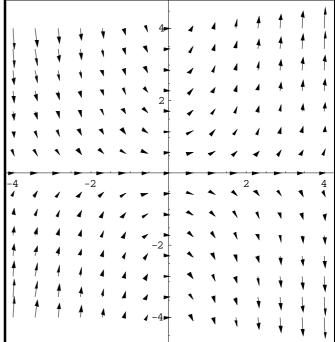
(Q1) Solve $X' = \begin{pmatrix} 2 & 4 \\ -1 & 6 \end{pmatrix} X$ (#29/page 352)

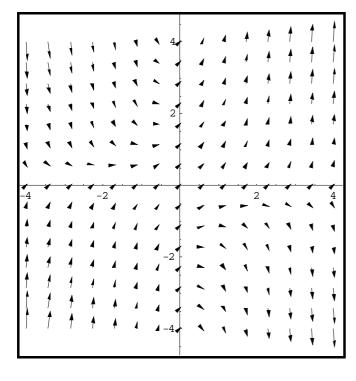
X =

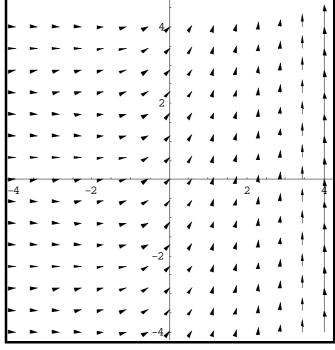
(a)

| - (| h١ |
|-----|----|
| ١, | W) |









(Q3) Find a particular solution X_P for the system

$$X' = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} X + \begin{pmatrix} e^t \cos t \\ e^t \sin t \end{pmatrix}$$

Hint:

$$\Phi(t) = \begin{pmatrix} -e^t \sin t & e^t \cos t \\ e^t \cos t & e^t \sin t \end{pmatrix} \text{is a}$$

fundamental matrix of the associated homogeneous system.

(Q4) Transform the system

$$3y_1'''-5y_2'+t^2=0$$

 $7y_2''+5y_1''=e^t$

Into a first-order system

$$X'(t) = AX(t) + F(t).$$

A =

$$F(t) =$$

(Q5) $x_0 = 0$ is a regular singular point of the DE

$$x^{2}y''+xy'+(x^{2}-\frac{1}{9})y=0$$

Find the indicial roots of the singularity.

- (a) $r_1 = 1$, $r_2 = -1$
- (b) $r_1 = \frac{1}{9}$, $r_2 = \frac{-1}{9}$
- (c) $r_1 = \frac{1}{3}$, $r_2 = \frac{-1}{3}$
- (d) $r_1 = 0$, $r_2 = \frac{-1}{2}$

(Q6) A tank contains 200 liters of fluid in which 30 grams of salt is dissolved. Brine containing 1 gram of salt per liter is then pumped into the tank at a rate of 4 L/min; the well-mixed solution is pumped out at the same rate. What is the concentration of the salt in the tank after 50 min? (19/p94)

- (a) 0.4328 gram of salt per liter
- (b) 0.3127 gram of salt per liter
- (c) 0.6873 gram of salt per liter
- (d) 0.5672 gram of salt per liter

(Q7) The following IVP

$$X' = \begin{bmatrix} \frac{1}{\sqrt{10 - t}} & 5\\ t^2 & \sin t \end{bmatrix} X + \begin{bmatrix} \frac{\cos t}{t}\\ \ln(t + 50) \end{bmatrix}$$
$$X(-1) = \begin{bmatrix} 1\\ 1 \end{bmatrix}$$

has a unique solution on the interval

- (a) (0,10)
- (b) $(0,+\infty)$
- (c) $(-\infty,0)$
- (d) (-10,10)
- (e) (-10,0)

X' = AX

$$X(0) = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \quad \text{where}$$

$$A = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}$$

Then $X(\frac{\pi}{2}) =$

(a)
$$\begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

(b)
$$\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$
$$\begin{bmatrix} -2 \end{bmatrix}$$

(c)
$$\begin{bmatrix} -2\\1\\1\end{bmatrix}$$

(d)
$$\begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

Hint: $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ is an eigenvector for the matrix A

associated with the eigenvalue $\lambda = 0$

 $\begin{bmatrix} 1 \\ -1 \\ i \end{bmatrix}$ is an eigenvector for the matrix A

associated with the eigenvalue $\lambda = i$

(Q9)The form of two linearly independent solutions of the DE

$$xy'' - xy' + y = 0$$

 $(r_1, r_2 \text{ are the indicial roots})$

(27/p258)

(a)
$$y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = \sum_{n=0}^{\infty} b_n x^{n+r_2}, b_0 \neq 0$$

(b)
$$y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = Cy_1(x) \ln x + \sum_{n=0}^{\infty} b_n x^{n+r_1}, b_0 \neq 0$$

(c)
$$y_1 = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0, y_2 = y_1(x) \ln x + \sum_{n=1}^{\infty} b_n x^{n+r_1}$$

(d) none of the above

(Q10) x=0 is a regular singular point of the DE

(19/p287)

$$3xy'' + (2-x)y' - y = 0$$

Use the method of Frobenius to obtain two linearly independent series solutions about x=0.

(Q11) Without solving the DE, use the substitution $x = e^t$ to transform the given Cauchy-Euler equation

(33/p178)

$$x^2y'' + 10xy' + 8y = x^2$$

to a DE with constant coefficients

(Q12) Solve (21/p178)

$$x^2y'' - xy' + y = 2x$$

(Q13) If y(x) is the solution of the IVP

$$xy' + y = x^2y^2, \qquad y(1) = 2$$

then y(2)=

- (a) -1
- (b) 1
- (c) 0
- (d) 2
- (e) -2

(Q14) Without solving classify each of the following equations as to:

(a) separable

(b) homogeneous

(c) exact

(d) linear in x

(e) linear in y

(f) Bernolli

| (I) | $y' = (x+1)^2$ | | |
|-------|----------------------------------|--|--|
| (II) | $y' = \frac{y+1}{x}$ | | |
| (III) | $y' + \frac{y}{x} = xy^2$ | | |
| (IV) | $(x+y)^2 dx + (2xy+x^2-1)dy = 0$ | | |

(Q15) State the order of the given differential equation. Determine weather the equation is ODE or PDE. Determine weather the equation is linear or nonlinear.

| | Equation | Type | | Linearity | | Order |
|---|--|------|-----|-----------|-----------|-------|
| 1 | A simple model for the shape of a tsunami, or tidal wave, is given by $\frac{dW}{dx} = W\sqrt{4-2W}$ (page 111) | ODE | PDE | linear | nonlinear | |
| 2 | The model of the free pendulum given by $\frac{d^2\theta}{dt^2} + 2\lambda \frac{d\theta}{dt} + \omega^2 \sin \theta = 0$ Where λ , ω are constants. | ODE | PDE | linear | nonlinear | |
| 3 | The steady state heat conduction equation $-\frac{\partial}{\partial x}(k_1\frac{\partial u}{\partial x}) - \frac{\partial}{\partial y}(k_2\frac{\partial u}{\partial y}) = -\frac{\partial\rho}{\partial x}$ Where k_1 and k_2 are constants. | ODE | PDE | linear | nonlinear | |
| 4 | The equation of a vibrating membrane $\frac{\partial^2 u}{\partial t^2} - a^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) = 0$ Where a is a constant. | ODE | PDE | linear | nonlinear | |
| 5 | The current $i(t)$ in an LRC series circuit satisfies $L\frac{d^2i}{dt^2} + R\frac{di}{dt} + \frac{1}{C}i = E'(t)$ Where L, R, C are constants. | ODE | PDE | linear | nonlinear | |

(Q16) The eigenvalues of the matrix

$$A = \begin{bmatrix} 9 & 1 & 1 \\ 1 & 9 & 1 \\ 1 & 1 & 9 \end{bmatrix}$$
 are:

- (a) 8, 11, 11.
- (b) 0, 3, -4.
- (c) 3, 3, 4.
- (d) 8, 8, 11.
- (e) 9, 9, 9.

(Q17) True or False

| (a) | The point x=-2 is a regular singular point of the DE | |
|-----|--|--|
| | $(x^2 - 4)y'' + 3(x - 2)y' + 5y = 0$ | |

(b) X=2 is an ordinary point of the DE
$$3x(x+2)y'' + (x-2)y' - y = 0$$

- (c) We can not find two linearly independent solutions of the DE xy'' + y = 0 in the form of a power series centered at x=2.
- (d) The differential operator $[D^2 2D + 2]^5$ annihilates the function $x^2 e^x \cos x$

(e)
$$\left| \left(\frac{1}{e^{i\beta}} \right)^2 = \cos(2\beta) - i\sin(2\beta) \right|$$

- If A is a 4x4 constant matrix and $X_1(t), X_2(t), X_3(t)$ are linearly independent solutions of the homogeneous system X' = AX, then $X(t) = c_1 X_1(t) + c_2 X_2(t) + c_3 X_3(t) \text{ is the general solution of the system.}$
- If $\Phi(t)$ is a fundamental matrix of the system X' = AX, then $\Phi'(t) = A\Phi(t)$.